

Portfolio	Deal Name	CUSIP	Tranche	Original Face Value
Silver Elms CDO II Limited	BSMF 2006-AR3	07400HAG8	1B2	\$ 8,229,000.00
Silver Elms CDO II Limited	BSMF 2006-AR3	07400HAH6	1B3	\$ 3,032,000.00
Phoenix Light SF Limited	BSMF 2007-AR3	07401VAA9	1A1	\$ 58,300,000.00
Blue Heron Funding IX Ltd.	BSMF 2007-AR5	07400NAS9	2A1	\$ 15,000,000.00
Blue Heron Funding VI Ltd.	BSMF 2007-AR5	07400NAS9	2A1	\$ 5,000,000.00
Blue Heron Funding VII Ltd.	BSMF 2007-AR5	07400NAS9	2A1	\$ 5,000,000.00
Blue Heron Funding V Ltd.	BSMF 2007-AR5	07400NAS9	2A1	\$ 15,000,000.00
Kleros Preferred Funding V PLC	CARR 2006-NC3	144528AH9	M4	\$ 12,000,000.00
Silver Elms CDO PLC	CARR 2007-FRE1	144527AF5	M2	\$ 5,178,000.00
Kleros Preferred Funding V PLC	CARR 2007-FRE1	144527AG3	M3	\$ 200,000.00
Phoenix Light SF Limited	FFML 2006-FFA	318340AD8	A4	\$ 43,772,000.00
Phoenix Light SF Limited	FFML 2006-FFA	318340AD8	A4	\$ 18,000,000.00
Phoenix Light SF Limited	FFML 2006-FFA	318340AE6	M1	\$ 14,066,000.00
Phoenix Light SF Limited	FFML 2006-FFA	318340AE6	M1	\$ 5,000,000.00
Phoenix Light SF Limited	FFML 2006-FFA	318340AH9	M3	\$ 14,957,000.00
Phoenix Light SF Limited	FFML 2006-FFA	318340AH9	M3	\$ 5,000,000.00
Blue Heron Funding II Ltd.	IMM 2005-6	45254NQG5	1A1	\$ 20,000,000.00
Blue Heron Funding V Ltd.	IMM 2005-6	45254NQG5	1A1	\$ 20,000,000.00
Blue Heron Funding IX Ltd.	IMM 2005-6	45254NQG5	1A1	\$ 20,000,000.00
Phoenix Light SF Limited	IMM 2005-6	45254NQG5	1A1	\$ 20,000,000.00
Phoenix Light SF Limited	IMM 2005-6	45254NQG6	1M1	\$ 45,000,000.00
Blue Heron Funding IX Ltd.	IMSA 2005-2	45254TSR6	A2C	\$ 17,002,000.00
Blue Heron Funding V Ltd.	IMSA 2005-2	45254TSR6	A2C	\$ 11,000,000.00
Phoenix Light SF Limited	IMSA 2005-2	45254TSR6	A2C	\$ 30,000,000.00
Blue Heron Funding II Ltd.	IMSA 2005-2	45254TST2	M1	\$ 14,106,000.00
Phoenix Light SF Limited	IMSA 2005-2	45254TST2	M1	\$ 7,500,000.00
C-BASS CBO XVII Ltd.	OWNIT 2006-2	69121PDN0	B1	\$ 5,000,000.00
C-BASS CBO XVII Ltd.	OWNIT 2006-2	69121PDP5	B2	\$ 4,961,000.00
C-BASS CBO XVII Ltd.	OWNIT 2006-2	69121PDQ3	B3	\$ 2,000,000.00
C-BASS CBO XIV Ltd.	PPSI 2005-WLL1	70069FHB6	M6	\$ 1,893,500.00
C-BASS CBO XIV Ltd.	PPSI 2005-WLL1	70069FHC4	M7	\$ 5,473,000.00
C-BASS CBO XIV Ltd.	PPSI 2005-WLL1	70069FHD2	M8	\$ 5,262,500.00
C-BASS CBO XVII Ltd.	PPSI 2005-WLL1	70069FHD2	M8	\$ 4,735,000.00
C-BASS CBO XIV Ltd.	PPSI 2005-WLL1	70069FHE0	M9	\$ 2,947,000.00
C-BASS CBO XVII Ltd.	PPSI 2005-WLL1	70069FHE0	M9	\$ 2,947,000.00
C-BASS CBO XIV Ltd.	PPSI 2005-WLL1	70069FHF7	M10	\$ 3,157,500.00
C-BASS CBO XVII Ltd.	PPSI 2005-WLL1	70069FHF7	M10	\$ 3,157,500.00
C-BASS CBO XVII Ltd.	SABR 2006-FR2	81376VAE7	M2	\$ 2,000,000.00
Phoenix Light SF Limited	SABR 2006-WM2	81376GAE0	A2D	\$ 10,000,000.00